

5 June 1963

L-11899

Professor L. J. Savage
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Dear Jimmy:

I have much to write to you on the subject of our conversations last month which were extremely interesting to me, but at the moment I am merely returning to you your copy of de Finetti's paper and also the Borel reprint. Your volume, "Décision," is finally being duplicated, the library here having conceded defeat at rounding up another copy; I will send your copy back as soon as this process is finished.

You were certainly right that the de Finetti article, "La notion de 'horizon bayésien'," is exactly on the subject that has been bothering me. Moreover, it offers tantalizing indications of proposing a definitive solution. Unfortunately, the crucial passages that seem to hold the key seem terribly obscure to me. I would attribute this simply to my French, except that Andy Marshall and Pierre Rosenstiehl -- the latter a genuine Frenchman, whom I believe you have met by now -- found it equally opaque. Rosenstiehl even suggested that the French was very bad (this thought pleased me very much after my struggles with it), referring to the key footnote on p. 69. If it is perfectly obvious to you what he is saying on pp. 65-69, particularly on p. 69, I would appreciate very much having some hints, since the piece does show signs of concealing important guidance. Perhaps these difficulties would evaporate if we could examine the articles from which these diagrams are taken. According to footnote 4 on p. 66, these are Media di decisioni e media di opinioni (28th Session, Inst. Stat., Rome, 1953) and Concetti sul "comportamento induttivo" illustrati su di un esempio (Statistica, XIV, 3, 1954). If you should have copies of these, and/or his paper, La notion de "distribution d'opinions" comme base d'un essai d'interprétation de la statistique (Publ. Inst. Stat. Un. Paris, I, 2, 1952), which I think I saw in your file, I will have them

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duplicated and will return them promptly. Meanwhile, my question
is: what is a Bayesian Horizon?

Yours,

Daniel Ellsberg
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Enclosures (Noted)